

# EXHIBIT 11

**Split-Strike Conversion IA Business Equity Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Trade Date	Ticker	IA Business Purported Volume <sup>2</sup>	IA Business Purported Value <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude Exceeded
3/9/2000	WMT	7,978,047	384,909,946	7,944,900	100.42%
3/9/2000	XOM	6,259,332	488,227,896	5,453,100	114.78%
5/10/2000	AIG	3,279,804	372,667,730	2,564,600	127.89%
5/10/2000	GE	20,871,480	1,056,618,675	15,059,400	138.59%
5/10/2000	MRK	4,919,706	329,620,302	4,246,100	115.86%
5/10/2000	XOM	7,454,100	593,998,603	5,682,700	131.17%
7/14/2000	AIG	2,822,680	340,485,775	1,692,800	166.75%
7/14/2000	C	6,068,762	406,607,054	5,880,300	103.20%
7/14/2000	GE	18,770,822	981,948,630	11,123,900	168.74%
7/14/2000	HD	4,234,020	239,486,766	3,456,600	122.49%
7/14/2000	KO	4,516,288	261,944,704	2,324,000	194.33%
7/14/2000	WFC	2,963,814	126,703,049	2,661,600	111.35%
7/14/2000	WMT	8,326,906	498,053,070	4,184,100	199.01%
7/14/2000	XOM	6,492,164	502,736,960	4,984,200	130.25%
9/13/2000	AIG	4,096,960	376,152,145	2,392,600	171.23%
9/13/2000	DIS	3,700,480	147,556,640	3,516,400	105.23%
9/13/2000	GE	17,709,440	1,040,429,600	7,604,800	232.87%
9/13/2000	JNJ	2,511,040	244,826,400	2,447,100	102.61%
9/13/2000	KO	4,361,280	227,876,880	3,493,200	124.85%
9/13/2000	MRK	4,096,960	279,873,585	3,446,400	118.88%
9/13/2000	PG	2,246,720	140,279,585	2,093,000	107.34%
9/13/2000	VZ	4,889,920	213,628,385	3,520,200	138.91%
9/13/2000	WMT	7,929,600	425,224,800	4,981,600	159.18%
9/13/2000	XOM	6,211,520	532,249,624	5,218,400	119.03%
1/16/2001	BMJ	3,793,575	253,458,235	3,653,400	103.84%
1/16/2001	GE	19,878,333	911,918,536	19,758,500	100.61%
1/16/2001	KO	4,855,776	277,082,718	3,581,800	135.57%
1/16/2001	PG	2,579,631	182,508,893	2,335,500	110.45%
1/16/2001	VZ	5,159,262	284,404,318	4,636,500	111.27%
1/16/2001	WMT	8,801,094	470,308,470	8,331,600	105.64%
3/14/2001	JNJ	3,572,820	331,872,126	3,472,200	102.90%
3/14/2001	MRK	5,954,700	427,618,941	5,597,900	106.37%
3/14/2001	PEP	3,771,310	165,764,191	3,768,400	100.08%
3/14/2001	PG	3,374,330	224,467,194	3,226,700	104.58%
3/14/2001	VZ	6,947,150	324,015,148	5,026,400	138.21%
3/14/2001	WMT	11,313,930	532,275,291	8,548,900	132.34%
3/14/2001	XOM	8,932,050	737,090,667	5,799,400	154.02%
8/21/2001	XOM	8,049,516	324,395,495	7,801,500	103.18%
8/23/2001	GE	11,821,414	482,431,905	10,508,200	112.50%



**Split-Strike Conversion IA Business Equity Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Trade Date	Ticker	IA Business Purported Volume <sup>2</sup>	IA Business Purported Value <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude Exceeded
8/23/2001	XOM	8,191,216	333,300,579	7,192,000	113.89%
1/9/2002	GE	21,387,132	821,265,869	20,192,300	105.92%
1/9/2002	JNJ	6,580,656	373,912,874	6,491,400	101.37%
1/9/2002	MOXX	4,569,900	216,704,658	4,276,900	106.85%
1/9/2002	PFE	13,526,904	538,370,779	12,412,400	108.98%
1/9/2002	SBCXX	6,946,248	275,071,421	6,287,900	110.47%
1/9/2002	WMT	9,505,392	538,955,726	7,575,800	125.47%
1/9/2002	XOM	14,806,476	581,154,183	10,036,700	147.52%
3/1/2002	BMY	4,443,485	209,332,578	3,846,500	115.52%
3/1/2002	GE	22,217,425	864,257,833	20,118,100	110.44%
3/1/2002	KO	5,602,655	263,716,971	4,554,000	123.03%
3/1/2002	MRK	5,216,265	320,226,508	4,910,200	106.23%
3/1/2002	PEP	3,863,900	196,942,983	3,153,200	122.54%
3/1/2002	PFE	14,103,235	580,912,250	10,307,900	136.82%
3/1/2002	SBCXX	7,534,605	288,650,718	5,851,100	128.77%
3/1/2002	VZ	6,182,240	291,678,083	4,498,000	137.44%
3/1/2002	WMT	10,046,140	625,573,138	7,519,600	133.60%
3/1/2002	XOM	15,262,405	637,510,657	12,683,800	120.33%
5/7/2002	GE	24,958,545	765,728,161	20,629,400	120.99%
5/7/2002	KO	5,884,535	331,887,774	4,483,700	131.24%
5/7/2002	PEP	4,058,300	209,732,944	2,842,100	142.79%
5/7/2002	PFE	15,421,540	551,782,701	13,583,300	113.53%
5/7/2002	SBCXX	8,116,600	248,854,956	6,119,900	132.63%
5/7/2002	VZ	6,696,195	266,977,295	4,843,800	138.24%
5/7/2002	WFC	4,058,300	209,327,114	3,859,400	105.15%
5/7/2002	WMT	10,957,410	593,562,900	8,965,100	122.22%
5/7/2002	XOM	16,436,115	643,473,902	8,866,500	185.37%
10/16/2002	BMY	5,302,919	121,171,699	4,691,800	113.03%
10/16/2002	SBCXX	9,028,578	214,857,347	8,926,100	101.15%
10/16/2002	VZ	7,357,601	258,824,488	7,028,600	104.68%
10/16/2002	XOM	17,818,445	648,147,057	13,574,900	131.26%
1/9/2003	AIG	7,299,626	441,992,354	4,329,000	168.62%
1/9/2003	DD	2,842,102	124,370,384	2,723,100	104.37%
1/9/2003	GE	27,541,606	709,471,771	19,375,300	142.15%
1/9/2003	JNJ	8,280,970	466,301,421	5,949,900	139.18%
1/9/2003	KO	6,910,884	303,249,590	4,515,100	153.06%
1/9/2003	ONE	3,332,774	125,512,269	3,146,700	105.91%
1/9/2003	PEP	4,804,790	205,260,629	3,762,800	127.69%
1/9/2003	SBCXX	9,252,123	266,461,142	7,695,100	120.23%



**Split-Strike Conversion IA Business Equity Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Trade Date	Ticker	IA Business Purported Volume <sup>2</sup>	IA Business Purported Value <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude Exceeded
1/9/2003	USB	5,438,868	121,885,032	3,965,800	137.14%
1/9/2003	WFC	4,702,860	225,878,366	3,651,700	128.79%
1/9/2003	WMT	12,206,346	620,082,377	9,884,800	123.49%
1/9/2003	XOM	18,769,964	659,576,535	11,459,700	163.79%
3/12/2003	BMJ	9,071,109	191,825,981	6,370,300	142.40%
3/12/2003	C	24,749,853	757,274,762	21,657,100	114.28%
3/12/2003	GE	46,811,757	1,087,101,263	22,940,500	204.06%
3/12/2003	HD	10,937,900	238,399,694	10,365,800	105.52%
3/12/2003	HPQ	14,222,532	219,573,273	8,525,500	166.82%
3/12/2003	JNJ	13,811,953	751,860,654	8,918,100	154.88%
3/12/2003	KO	11,534,583	433,499,328	8,571,200	134.57%
3/12/2003	MDT	5,786,477	247,588,635	4,217,100	137.21%
3/12/2003	MO	9,706,163	343,490,517	7,086,500	136.97%
3/12/2003	MRK	10,527,321	531,074,623	5,812,400	181.12%
3/12/2003	ONE	5,562,002	184,745,513	5,333,800	104.28%
3/12/2003	PEP	8,249,951	306,792,098	5,072,000	162.66%
3/12/2003	PFE	29,304,593	833,803,004	15,805,900	185.40%
3/12/2003	PG	5,972,581	483,205,861	3,990,700	149.66%
3/12/2003	PHAXX	6,197,056	243,978,095	4,071,800	152.19%
3/12/2003	SBCXX	15,821,248	300,961,128	12,864,000	122.99%
3/12/2003	VZ	12,580,216	407,688,692	7,854,400	160.17%
3/12/2003	WFC	8,249,951	357,871,075	7,654,200	107.78%
3/12/2003	WMT	20,830,167	972,858,129	8,465,900	246.05%
3/12/2003	XOM	32,178,646	1,074,353,626	18,850,500	170.70%
5/8/2003	DD	2,348,964	99,126,281	2,135,100	110.02%
5/8/2003	GE	23,098,146	657,142,254	15,109,900	152.87%
5/8/2003	JNJ	6,851,145	386,199,044	4,605,500	148.76%
5/8/2003	MRK	5,285,169	307,491,132	4,048,100	130.56%
5/8/2003	PEP	3,914,940	168,694,765	3,204,000	122.19%
5/8/2003	PFE	18,595,965	592,281,485	16,319,900	113.95%
5/8/2003	PG	2,936,205	261,645,228	2,386,900	123.01%
5/8/2003	WFC	3,914,940	184,197,927	3,882,000	100.85%
5/8/2003	WMT	10,178,844	560,141,785	9,162,600	111.09%
5/8/2003	XOM	15,659,760	552,789,528	9,054,400	172.95%
7/7/2003	AIG	8,656,236	494,877,012	5,474,500	158.12%
7/7/2003	BMJ	6,588,093	181,238,438	4,633,800	142.17%
7/7/2003	C	17,312,472	766,769,385	13,100,700	132.15%
7/7/2003	DD	3,441,771	143,900,446	2,922,800	117.76%
7/7/2003	GE	33,634,980	973,059,971	19,336,000	173.95%



**Split-Strike Conversion IA Business Equity Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Trade Date	Ticker	IA Business Purported Volume <sup>2</sup>	IA Business Purported Value <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude Exceeded
7/7/2003	HD	7,769,889	261,301,367	6,550,300	118.62%
7/7/2003	JNJ	10,029,864	532,686,077	8,547,000	117.35%
7/7/2003	MDT	4,032,669	192,398,638	3,899,000	103.43%
7/7/2003	MO	6,883,542	319,809,361	6,872,000	100.17%
7/7/2003	MRK	7,769,889	474,507,121	5,737,000	135.43%
7/7/2003	ONE	3,737,220	139,510,423	2,886,400	129.48%
7/7/2003	PEP	5,805,363	257,700,064	3,260,900	178.03%
7/7/2003	PFE	26,455,989	918,022,818	19,246,700	137.46%
7/7/2003	PG	4,328,118	390,179,838	2,980,000	145.24%
7/7/2003	SBCXX	11,175,741	292,580,899	8,956,000	124.78%
7/7/2003	USB	6,396,261	157,411,983	4,267,500	149.88%
7/7/2003	VZ	9,438,966	375,765,236	6,635,800	142.24%
7/7/2003	WFC	5,701,746	291,986,413	4,507,300	126.50%
7/7/2003	WMT	14,653,431	815,463,435	10,775,600	135.99%
7/7/2003	XOM	22,718,769	819,693,186	11,024,900	206.07%
9/2/2003	AIG	9,405,116	558,475,788	7,998,900	117.58%
9/2/2003	AOL	16,488,492	268,927,305	15,896,300	103.73%
9/2/2003	AXP	4,761,636	214,606,935	3,414,300	139.46%
9/2/2003	BMJ	7,083,376	180,342,753	5,061,400	139.95%
9/2/2003	C	18,810,232	814,483,046	13,044,600	144.20%
9/2/2003	GE	36,705,503	1,089,052,274	24,578,500	149.34%
9/2/2003	HPQ	11,116,882	223,338,159	10,622,600	104.65%
9/2/2003	JNJ	10,811,895	537,243,063	8,802,300	122.83%
9/2/2003	KO	9,100,129	394,308,590	6,190,600	147.00%
9/2/2003	MDT	4,456,649	220,024,761	3,845,200	115.90%
9/2/2003	MO	7,388,363	303,218,418	5,821,400	126.92%
9/2/2003	MRK	8,185,168	410,813,582	7,649,300	107.01%
9/2/2003	MS	4,033,506	196,754,423	3,967,900	101.65%
9/2/2003	PEP	6,168,415	273,322,469	3,209,200	192.21%
9/2/2003	PFE	28,825,322	865,047,913	22,025,700	130.87%
9/2/2003	PG	4,761,636	415,119,426	2,903,100	164.02%
9/2/2003	SBCXX	11,994,902	268,685,805	11,390,800	105.30%
9/2/2003	USB	7,083,376	168,726,016	3,556,700	199.16%
9/2/2003	VZ	10,015,090	351,028,905	7,259,300	137.96%
9/2/2003	WMT	15,878,518	936,514,992	6,785,200	234.02%
9/2/2003	XOM	24,368,673	917,236,852	11,115,000	219.24%
10/2/2003	WMT	6,323,107	360,164,175	6,188,800	102.17%
10/2/2003	XOM	9,549,182	357,616,866	8,996,200	106.15%
10/8/2003	AIG	9,617,464	583,780,065	3,600,500	267.11%



**Split-Strike Conversion IA Business Equity Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Trade Date	Ticker	IA Business Purported Volume <sup>2</sup>	IA Business Purported Value <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude Exceeded
10/8/2003	AXP	4,747,456	220,329,433	2,271,100	209.04%
10/8/2003	BAC	5,494,078	440,270,713	3,014,400	182.26%
10/8/2003	BMJ	6,931,701	178,075,399	4,751,600	145.88%
10/8/2003	C	19,045,445	904,658,638	8,778,200	216.96%
10/8/2003	GE	36,530,715	1,102,862,286	21,672,100	168.56%
10/8/2003	HD	8,491,876	291,271,347	5,623,600	151.00%
10/8/2003	JNJ	10,865,604	540,129,175	6,487,000	167.50%
10/8/2003	KO	8,993,394	396,788,543	3,467,900	259.33%
10/8/2003	MMM	2,997,798	217,640,135	2,040,300	146.93%
10/8/2003	MO	7,555,771	339,254,118	6,450,200	117.14%
10/8/2003	MRK	8,179,841	408,255,864	5,148,000	158.89%
10/8/2003	ONE	4,245,938	171,535,895	2,220,500	191.22%
10/8/2003	PEP	6,307,631	300,684,770	5,087,400	123.99%
10/8/2003	PFE	28,662,909	876,798,386	14,940,100	191.85%
10/8/2003	PG	4,747,456	450,153,778	2,826,600	167.96%
10/8/2003	SBCXX	12,077,344	267,030,076	8,684,600	139.07%
10/8/2003	USB	6,931,701	173,361,842	5,782,700	119.87%
10/8/2003	VZ	10,052,051	327,596,342	6,600,400	152.29%
10/8/2003	WFC	6,118,148	330,441,173	5,236,900	116.83%
10/8/2003	WMT	16,047,647	937,562,563	5,576,700	287.76%
10/8/2003	XOM	24,416,971	928,089,068	8,174,400	298.70%
1/5/2004	AIG	9,506,762	639,044,542	5,271,600	180.34%
1/5/2004	C	18,838,283	931,176,329	14,617,800	128.87%
1/5/2004	GE	36,437,802	1,139,410,069	19,600,200	185.91%
1/5/2004	IBM	6,234,611	574,145,327	5,276,500	118.16%
1/5/2004	JNJ	10,745,526	558,015,165	8,433,800	127.41%
1/5/2004	KO	8,887,380	446,946,340	4,870,100	182.49%
1/5/2004	MDT	4,510,915	218,734,268	3,193,300	141.26%
1/5/2004	MO	7,473,375	405,878,996	7,057,200	105.90%
1/5/2004	PEP	6,234,611	291,904,487	5,259,200	118.55%
1/5/2004	PG	4,820,606	476,709,727	3,361,800	143.39%
1/5/2004	WFC	6,234,611	363,415,475	4,423,000	140.96%
1/5/2004	WMT	15,741,373	825,792,428	13,466,300	116.89%
1/5/2004	XOM	23,968,580	984,149,895	14,669,100	163.40%
4/1/2004	C	15,948,175	824,839,611	12,471,300	127.88%
4/1/2004	HD	6,960,466	258,720,521	5,471,900	127.20%
4/1/2004	IBM	5,197,403	476,445,933	4,248,700	122.33%
4/1/2004	JNJ	8,987,709	455,407,215	6,380,800	140.86%
4/1/2004	KO	7,488,826	376,762,836	4,489,900	166.79%



**Split-Strike Conversion IA Business Equity Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Trade Date	Ticker	IA Business Purported Volume <sup>2</sup>	IA Business Purported Value <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude Exceeded
4/1/2004	MDT	3,612,323	171,549,219	3,000,900	120.37%
4/1/2004	MO	6,254,123	340,224,291	5,160,100	121.20%
4/1/2004	MRK	6,696,286	297,984,727	5,783,700	115.78%
4/1/2004	PEP	5,197,403	279,360,411	4,339,000	119.78%
4/1/2004	PFE	23,172,821	824,720,699	22,485,400	103.06%
4/1/2004	PG	3,876,503	406,490,105	3,196,900	121.26%
4/1/2004	SBCXX	10,010,694	246,563,393	8,569,700	116.81%
4/1/2004	TWX	13,920,932	236,377,425	11,343,000	122.73%
4/1/2004	TYCXX	6,167,926	176,711,080	5,836,200	105.68%
4/1/2004	USB	5,903,746	163,238,577	3,779,000	156.23%
4/1/2004	WFC	5,197,403	295,160,516	3,514,300	147.89%
4/1/2004	XOM	19,910,875	830,880,814	11,382,400	174.93%
6/3/2004	XOM	8,680,941	378,575,837	8,656,000	100.29%
6/4/2004	AIG	9,823,289	726,490,724	4,264,500	230.35%
6/4/2004	AXP	4,844,086	246,951,504	2,392,000	202.51%
6/4/2004	BAC	7,720,891	642,378,131	4,948,800	156.02%
6/4/2004	BMJ	7,401,246	187,103,499	5,373,500	137.74%
6/4/2004	C	19,142,405	892,231,968	10,323,000	185.43%
6/4/2004	GE	37,965,165	1,181,475,935	17,749,200	213.90%
6/4/2004	HD	8,360,181	296,702,824	8,056,500	103.77%
6/4/2004	HPQ	11,421,514	242,250,312	8,739,200	130.69%
6/4/2004	IBM	6,257,783	548,847,680	3,803,400	164.53%
6/4/2004	JNJ	11,101,869	626,057,140	5,193,600	213.76%
6/4/2004	JPM	7,720,891	287,294,354	5,832,100	132.39%
6/4/2004	KO	9,183,999	476,925,068	3,646,800	251.84%
6/4/2004	MDT	4,524,441	224,955,207	4,038,100	112.04%
6/4/2004	MMM	2,876,805	244,844,874	1,738,000	165.52%
6/4/2004	MO	7,401,246	361,772,904	4,739,600	156.16%
6/4/2004	MRK	8,360,181	402,041,104	4,568,100	183.01%
6/4/2004	MS	4,020,268	211,506,299	3,823,700	105.14%
6/4/2004	ONE	4,204,796	206,161,148	2,279,900	184.43%
6/4/2004	PEP	6,442,311	347,369,409	3,013,500	213.78%
6/4/2004	PFE	28,326,404	1,010,007,032	13,376,800	211.76%
6/4/2004	PG	4,844,086	523,872,693	2,208,900	219.30%
6/4/2004	SBCXX	12,343,689	293,656,361	5,531,700	223.14%
6/4/2004	TWX	17,040,007	290,191,319	10,242,500	166.37%
6/4/2004	TYCXX	7,401,246	230,252,763	7,106,400	104.15%
6/4/2004	USB	7,081,601	200,480,124	3,617,200	195.78%
6/4/2004	VZ	10,142,934	354,292,685	5,018,000	202.13%



**Split-Strike Conversion IA Business Equity Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Trade Date	Ticker	IA Business Purported Volume <sup>2</sup>	IA Business Purported Value <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude Exceeded
6/4/2004	WFC	6,257,783	367,394,440	2,511,900	249.13%
6/4/2004	WMT	16,081,072	912,735,867	7,157,600	224.67%
6/4/2004	XOM	24,306,136	1,053,574,308	10,021,500	242.54%
8/13/2004	AIG	9,582,802	635,627,257	4,784,600	200.28%
8/13/2004	AXP	4,632,967	228,497,932	3,287,100	140.94%
8/13/2004	BAC	7,484,779	634,484,716	3,916,000	191.13%
8/13/2004	C	19,165,604	840,986,704	7,495,000	255.71%
8/13/2004	GE	38,964,944	1,237,916,271	16,283,100	239.30%
8/13/2004	HD	8,315,330	274,405,890	6,804,000	122.21%
8/13/2004	IBM	6,217,307	520,388,596	5,801,900	107.16%
8/13/2004	JNJ	10,850,274	601,105,180	6,049,000	179.37%
8/13/2004	JPM	13,265,165	486,566,252	6,165,000	215.17%
8/13/2004	KO	8,949,066	392,774,507	4,447,600	201.21%
8/13/2004	MDT	4,316,099	211,143,563	3,673,600	117.49%
8/13/2004	MMM	2,851,812	220,901,358	2,100,700	135.76%
8/13/2004	MO	7,484,779	351,036,135	6,246,300	119.83%
8/13/2004	MRK	8,118,515	361,030,362	2,905,000	279.47%
8/13/2004	MS	3,999,231	188,603,734	2,878,400	138.94%
8/13/2004	PEP	6,217,307	315,030,946	2,632,600	236.17%
8/13/2004	PFE	28,114,670	874,366,237	10,427,800	269.61%
8/13/2004	PG	9,582,802	520,633,633	3,852,700	248.73%
8/13/2004	SBCXX	12,080,033	301,638,424	4,537,600	266.22%
8/13/2004	TWX	17,067,581	265,912,912	8,801,400	193.92%
8/13/2004	USB	6,851,043	195,871,319	3,755,200	182.44%
8/13/2004	UTX	1,901,208	172,344,505	1,350,100	140.82%
8/13/2004	VZ	10,216,538	398,444,982	4,358,600	234.40%
8/13/2004	WFC	6,217,307	356,313,864	2,365,000	262.89%
8/13/2004	WMT	15,800,109	838,195,782	9,931,300	159.09%
8/13/2004	XOM	24,115,439	1,077,477,815	10,271,000	234.79%
11/3/2004	GE	25,122,048	858,169,160	18,920,400	132.78%
11/3/2004	MDT	2,943,990	150,908,927	2,526,900	116.51%
11/3/2004	PEP	3,925,320	196,383,760	3,376,000	116.27%
11/3/2004	USB	4,514,118	130,322,587	4,027,100	112.09%
11/3/2004	XOM	15,505,014	756,799,733	13,057,600	118.74%
1/25/2005	AIG	9,203,021	612,921,199	5,442,900	169.08%
1/25/2005	BAC	14,048,816	637,956,735	7,370,000	190.62%
1/25/2005	C	18,108,453	877,897,801	12,691,500	142.68%
1/25/2005	GE	36,514,495	1,301,741,747	21,846,200	167.14%
1/25/2005	HD	7,715,076	312,717,616	5,137,100	150.18%



**Split-Strike Conversion IA Business Equity Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Trade Date	Ticker	IA Business Purported Volume <sup>2</sup>	IA Business Purported Value <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude Exceeded
1/25/2005	IBM	5,738,562	528,349,403	5,070,700	113.17%
1/25/2005	JPM	12,369,891	458,428,160	9,986,100	123.87%
1/25/2005	KO	8,416,863	346,298,528	4,854,700	173.38%
1/25/2005	MO	7,226,507	450,428,181	5,067,200	142.61%
1/25/2005	PEP	5,845,171	312,037,799	2,933,800	199.24%
1/25/2005	PG	8,905,432	492,470,390	5,719,800	155.69%
1/25/2005	SBCXX	11,730,023	286,174,152	9,248,000	126.84%
1/25/2005	TWX	16,131,939	294,786,689	14,078,200	114.59%
1/25/2005	TYCXX	6,928,918	243,159,187	5,495,300	126.09%
1/25/2005	USB	6,631,329	199,404,063	5,597,500	118.47%
1/25/2005	WFC	6,036,151	363,738,865	3,735,300	161.60%
1/25/2005	WMT	14,750,603	784,437,068	6,419,100	229.79%
1/25/2005	XOM	22,465,679	1,152,938,646	10,339,600	217.28%
5/17/2005	GE	15,132,320	547,941,307	14,848,600	101.91%
5/18/2005	AIG	8,778,356	467,184,106	7,250,600	121.07%
5/18/2005	BAC	13,687,360	633,314,147	9,080,000	150.74%
5/18/2005	C	17,747,454	840,696,896	15,330,700	115.76%
5/18/2005	GE	35,870,106	1,310,334,972	23,460,200	152.90%
5/18/2005	JNJ	9,910,236	672,112,206	8,495,100	116.66%
5/18/2005	KO	7,646,476	340,038,788	6,367,400	120.09%
5/18/2005	MDT	4,060,094	212,058,710	3,320,500	122.27%
5/18/2005	MMM	2,737,472	210,949,592	2,255,700	121.36%
5/18/2005	MO	7,080,536	469,227,121	7,059,200	100.30%
5/18/2005	PEP	5,757,914	324,631,191	3,078,300	187.05%
5/18/2005	PFE	25,203,188	710,981,933	20,671,100	121.92%
5/18/2005	PG	8,495,386	473,193,000	6,306,500	134.71%
5/18/2005	USB	6,323,854	185,099,207	5,474,600	115.51%
5/18/2005	VZ	9,344,296	322,938,870	6,804,900	137.32%
5/18/2005	WFC	5,757,914	350,138,750	4,203,600	136.98%
9/6/2005	ABT	6,379,724	286,640,999	4,055,900	157.29%
9/6/2005	AIG	10,669,208	635,884,797	7,338,100	145.39%
9/6/2005	BAC	16,516,080	710,626,910	11,951,500	138.19%
9/6/2005	C	21,338,416	940,170,609	16,133,800	132.26%
9/6/2005	CMCSA	9,111,820	277,181,564	6,171,019	147.66%
9/6/2005	GE	43,551,196	1,458,529,554	27,488,500	158.43%
9/6/2005	IBM	6,721,236	537,295,606	6,305,600	106.59%
9/6/2005	JNJ	12,226,596	773,576,729	7,380,400	165.66%
9/6/2005	JPM	14,467,008	496,073,704	7,291,700	198.40%
9/6/2005	KO	9,303,160	414,065,706	5,126,600	181.47%



**Split-Strike Conversion IA Business Equity Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Trade Date	Ticker	IA Business Purported Volume <sup>2</sup>	IA Business Purported Value <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude Exceeded
9/6/2005	MDT	4,972,508	282,985,430	4,407,000	112.83%
9/6/2005	MO	8,620,136	605,478,353	5,644,500	152.72%
9/6/2005	PEP	6,871,408	377,709,649	2,526,700	271.95%
9/6/2005	PG	10,327,696	579,383,746	8,132,600	126.99%
9/6/2005	S	12,226,596	306,887,560	7,667,300	159.46%
9/6/2005	SBCXX	13,545,016	325,080,384	8,700,400	155.68%
9/6/2005	TWX	19,289,344	345,472,151	13,733,000	140.46%
9/6/2005	TYCXX	8,428,796	234,573,393	7,444,700	113.22%
9/6/2005	VZ	11,352,232	370,082,763	6,923,000	163.98%
9/6/2005	WFC	7,062,748	420,897,686	2,950,800	239.35%
9/6/2005	XOM	26,502,264	1,604,084,490	19,218,800	137.90%
10/14/2005	ABT	6,710,158	283,235,769	4,866,800	137.88%
10/14/2005	AIG	10,963,995	680,973,729	5,850,900	187.39%
10/14/2005	BAC	16,972,347	713,008,297	13,752,300	123.41%
10/14/2005	C	21,731,038	973,333,192	13,140,800	165.37%
10/14/2005	GE	44,360,834	1,521,576,606	27,813,200	159.50%
10/14/2005	HD	9,012,528	344,098,319	7,870,500	114.51%
10/14/2005	HPQ	12,016,704	324,811,509	7,920,000	151.73%
10/14/2005	IBM	6,710,158	550,434,261	5,573,700	120.39%
10/14/2005	JPM	14,669,977	497,312,220	11,165,800	131.38%
10/14/2005	KO	8,661,625	361,189,763	5,360,400	161.59%
10/14/2005	MDT	5,109,594	285,013,153	4,789,200	106.69%
10/14/2005	MER	3,902,934	234,254,099	3,525,800	110.70%
10/14/2005	MO	8,661,625	603,282,181	7,203,600	120.24%
10/14/2005	MRK	9,363,431	250,378,145	8,371,200	111.85%
10/14/2005	MS	4,604,740	238,663,674	3,914,400	117.64%
10/14/2005	PEP	7,061,061	404,245,742	3,400,200	207.67%
10/14/2005	PFE	31,291,421	759,755,702	22,892,100	136.69%
10/14/2005	PG	14,669,977	819,171,516	8,310,100	176.53%
10/14/2005	S	12,367,607	286,186,426	8,510,100	145.33%
10/14/2005	VZ	11,665,801	348,224,160	8,995,800	129.68%
10/14/2005	WFC	7,061,061	414,766,723	3,987,700	177.07%
10/14/2005	XOM	26,883,633	1,544,464,716	20,262,200	132.68%
1/10/2006	AIG	8,443,296	588,244,432	6,424,500	131.42%
1/10/2006	C	16,701,986	804,534,666	13,659,600	122.27%
1/10/2006	CVX	7,433,168	436,995,947	6,969,300	106.66%
1/10/2006	GE	34,689,274	1,220,021,767	21,044,000	164.84%
1/10/2006	JNJ	9,819,166	614,188,833	6,658,300	147.47%
1/10/2006	MO	6,882,820	523,300,805	5,803,700	118.59%



**Split-Strike Conversion IA Business Equity Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Trade Date	Ticker	IA Business Purported Volume <sup>2</sup>	IA Business Purported Value <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude Exceeded
1/10/2006	PEP	5,506,950	325,405,676	2,945,200	186.98%
1/10/2006	PG	11,104,468	651,832,272	8,553,600	129.82%
1/10/2006	T	12,715,077	316,351,116	10,713,400	118.68%
1/10/2006	UPS	3,671,300	279,018,800	2,118,700	173.28%
1/10/2006	WFC	5,506,950	346,992,920	3,578,900	153.87%
1/10/2006	XOM	20,373,286	1,206,302,264	17,913,400	113.73%
3/31/2006	ABT	6,162,371	261,962,391	4,037,900	152.61%
3/31/2006	AIG	10,435,786	688,866,234	7,362,600	141.74%
3/31/2006	BA	3,251,504	253,909,947	2,294,800	141.69%
3/31/2006	BAC	18,827,750	857,415,735	10,968,800	171.65%
3/31/2006	C	20,190,298	955,001,095	12,939,900	156.03%
3/31/2006	CVX	9,073,238	525,431,213	7,363,200	123.22%
3/31/2006	GE	42,114,686	1,464,748,779	37,386,800	112.65%
3/31/2006	IBM	6,162,371	510,244,319	5,862,000	105.12%
3/31/2006	JNJ	11,984,105	709,099,493	9,704,000	123.50%
3/31/2006	JPM	14,027,927	584,543,718	10,371,400	135.26%
3/31/2006	KO	8,391,964	352,126,809	7,267,900	115.47%
3/31/2006	PEP	6,688,779	387,547,855	4,488,900	149.01%
3/31/2006	PFE	29,604,173	740,992,450	24,385,500	121.40%
3/31/2006	PG	13,346,653	769,301,079	11,176,100	119.42%
3/31/2006	S	11,984,105	308,710,545	9,815,600	122.09%
3/31/2006	T	15,536,118	420,407,353	14,833,800	104.73%
3/31/2006	UPS	4,459,186	354,549,879	3,190,300	139.77%
3/31/2006	WFC	6,843,645	438,061,716	3,540,800	193.28%
3/31/2006	WMT	10,095,149	478,510,063	10,092,000	100.03%
3/31/2006	XOM	24,649,484	1,501,893,060	19,310,300	127.65%
7/10/2006	ABT	3,602,514	158,150,365	3,404,300	105.82%
7/10/2006	AIG	6,256,734	370,336,085	4,996,200	125.23%
7/10/2006	AXP	3,033,696	158,510,616	2,356,900	128.72%
7/10/2006	BAC	10,807,542	530,542,237	7,321,900	147.61%
7/10/2006	C	11,755,572	580,372,590	8,388,700	140.14%
7/10/2006	GE	25,027,992	830,929,334	15,835,100	158.05%
7/10/2006	JNJ	7,015,422	426,186,887	4,732,500	148.24%
7/10/2006	JPM	8,342,312	354,881,952	5,332,200	156.45%
7/10/2006	KO	4,929,756	213,409,137	4,794,400	102.82%
7/10/2006	PEP	3,981,726	241,491,682	3,276,400	121.53%
7/10/2006	PFE	17,443,752	415,859,048	14,216,300	122.70%
7/10/2006	PG	7,773,846	440,777,068	6,776,600	114.72%
7/10/2006	UPS	2,654,484	215,384,832	966,100	274.76%



**Split-Strike Conversion IA Business Equity Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Trade Date	Ticker	IA Business Purported Volume <sup>2</sup>	IA Business Purported Value <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude Exceeded
7/10/2006	VZ	7,015,422	231,158,155	6,292,200	111.49%
7/10/2006	WFC	3,981,726	271,792,617	2,437,100	163.38%
7/10/2006	XOM	14,410,056	905,383,818	13,224,400	108.97%
7/11/2006	C	11,274,760	554,041,706	8,168,800	138.02%
7/11/2006	GE	23,556,195	782,301,236	22,385,200	105.23%
7/11/2006	PG	7,449,395	423,572,600	6,104,100	122.04%
7/11/2006	TYCXX	4,630,705	126,418,247	4,324,400	107.08%
7/11/2006	UPS	2,416,020	196,084,183	1,620,400	149.10%
7/11/2006	WFC	3,825,365	259,857,044	3,506,200	109.10%
10/23/2006	WFC	5,728,303	208,853,834	4,544,800	126.04%
10/26/2006	GE	22,481,667	801,019,883	19,986,200	112.49%
10/26/2006	PG	6,903,819	435,905,081	6,426,000	107.44%
10/26/2006	UPS	2,301,273	173,675,137	1,577,000	145.93%
10/26/2006	WFC	7,257,861	263,022,757	6,275,300	115.66%
2/13/2007	ABT	5,974,575	314,379,967	3,883,193	153.86%
2/13/2007	AIG	10,070,863	692,268,926	5,378,620	187.24%
2/13/2007	BAC	17,583,243	935,426,323	10,682,776	164.59%
2/13/2007	C	19,285,653	1,033,130,182	13,052,531	147.75%
2/13/2007	CVX	8,533,570	619,791,173	7,909,762	107.89%
2/13/2007	GE	40,449,337	1,445,657,204	22,966,286	176.12%
2/13/2007	HPQ	10,752,083	453,198,155	8,375,228	128.38%
2/13/2007	IBM	5,974,575	588,851,942	5,703,015	104.76%
2/13/2007	JNJ	11,433,047	747,947,689	8,583,851	133.19%
2/13/2007	JPM	13,651,216	688,019,105	8,374,510	163.01%
2/13/2007	MO	8,193,088	702,145,777	7,985,155	102.60%
2/13/2007	MRK	8,533,570	375,133,721	7,138,747	119.54%
2/13/2007	MS	4,096,544	329,237,179	3,921,936	104.45%
2/13/2007	PEP	6,315,057	402,456,698	4,972,502	127.00%
2/13/2007	PFE	28,159,705	740,316,514	23,945,420	117.60%
2/13/2007	PG	12,454,493	798,829,053	8,845,139	140.81%
2/13/2007	T	24,546,924	906,515,799	13,883,735	176.80%
2/13/2007	UPS	4,096,544	302,937,366	3,617,492	113.24%
2/13/2007	VZ	11,433,047	429,651,660	6,929,831	164.98%
2/13/2007	WB	7,512,124	432,470,485	4,830,752	155.51%
2/13/2007	WFC	13,311,078	474,537,811	10,959,989	121.45%
2/13/2007	XOM	22,866,094	1,708,094,949	15,843,024	144.33%
9/13/2007	ABT	5,377,783	280,968,533	5,233,600	102.75%
9/13/2007	IBM	4,900,949	568,704,016	4,802,729	102.05%
9/13/2007	PG	11,189,643	752,478,123	8,547,100	130.92%



**Split-Strike Conversion IA Business Equity Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Trade Date	Ticker	IA Business Purported Volume <sup>2</sup>	IA Business Purported Value <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude Exceeded
9/13/2007	UPS	3,686,401	273,668,183	3,138,500	117.46%
9/13/2007	VZ	10,278,732	433,573,206	10,226,510	100.51%
11/12/2007	ABT	7,294,640	396,315,906	5,780,607	126.19%
11/12/2007	GE	47,701,688	1,827,449,451	36,970,752	129.03%
11/12/2007	KO	9,285,880	562,074,215	8,340,362	111.34%
11/12/2007	PEP	7,692,888	562,501,731	4,951,209	155.37%
11/12/2007	PG	14,589,280	1,027,667,026	10,793,964	135.16%
11/12/2007	T	28,340,022	1,106,675,736	20,422,709	138.77%
11/12/2007	VZ	13,617,976	579,714,891	12,711,056	107.13%
4/1/2008	ABT	8,330,612	457,764,982	7,296,420	114.17%
4/1/2008	CVX	11,259,159	959,840,920	11,074,865	101.66%
4/1/2008	GE	52,713,846	1,977,292,876	50,657,728	104.06%
4/1/2008	JNJ	15,097,764	979,238,322	11,205,251	134.74%
4/1/2008	PEP	8,785,641	627,292,309	6,940,691	126.58%
4/1/2008	PG	16,462,851	1,151,409,131	11,591,021	142.03%
4/1/2008	T	31,712,253	1,235,189,416	23,522,440	134.82%
4/1/2008	XOM	28,632,068	2,421,410,950	23,964,580	119.48%
7/16/2008	PM	7,556,650	397,857,380	6,909,923	109.36%
11/3/2008	MDT	4,349,544	175,503,904	4,198,338	103.60%
11/3/2008	PEP	5,799,392	330,797,092	5,567,263	104.17%
11/3/2008	PM	7,974,164	341,054,729	6,143,108	129.81%
2/18/2000	BMJ	(6,348,213)	(380,892,780)	5,826,300	108.96%
2/18/2000	JNJ	(4,203,968)	(325,807,520)	4,123,100	101.96%
2/18/2000	KO	(7,458,163)	(382,230,854)	5,721,700	130.35%
2/18/2000	MRK	(7,257,977)	(453,623,563)	6,617,100	109.69%
2/18/2000	PEP	(4,401,942)	(150,491,400)	3,664,500	120.12%
2/18/2000	PG	(4,001,554)	(375,145,688)	2,325,800	172.05%
2/18/2000	TXXX	(9,210,893)	(437,517,418)	8,226,900	111.96%
2/18/2000	XOM	(10,277,858)	(776,620,653)	6,900,300	148.95%
3/17/2000	XOM	(7,593,806)	(598,012,223)	7,464,600	101.73%
5/19/2000	AIG	(3,278,770)	(381,566,859)	2,321,900	141.21%
5/19/2000	DD	(2,235,525)	(115,828,144)	1,694,400	131.94%
5/19/2000	DIS	(4,471,050)	(183,313,050)	4,401,400	101.58%
5/19/2000	GE	(20,864,900)	(1,079,758,575)	12,893,000	161.83%
5/19/2000	KO	(5,365,260)	(268,933,658)	5,026,800	106.73%
5/19/2000	PEP	(3,129,735)	(123,233,325)	2,577,700	121.42%
5/19/2000	WFC	(3,427,805)	(148,252,566)	2,496,500	137.30%
5/19/2000	WMT	(9,985,345)	(569,788,754)	6,357,700	157.06%
5/19/2000	XOM	(7,451,750)	(609,180,563)	4,216,500	176.73%



**Split-Strike Conversion IA Business Equity Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Trade Date	Ticker	IA Business Purported Volume <sup>2</sup>	IA Business Purported Value <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude Exceeded
8/10/2000	AIG	(4,376,860)	(385,710,792)	2,002,500	218.57%
8/10/2000	AXP	(2,590,179)	(154,601,319)	2,326,100	111.35%
8/10/2000	C	(6,267,983)	(455,212,275)	6,065,100	103.35%
8/10/2000	DD	(1,906,551)	(92,467,724)	1,846,300	103.26%
8/10/2000	DIS	(3,925,462)	(158,981,211)	3,619,900	108.44%
8/10/2000	GE	(19,178,086)	(1,093,150,902)	18,241,700	105.13%
8/10/2000	HD	(4,397,384)	(251,475,407)	4,227,000	104.03%
8/10/2000	HPQ	(1,870,723)	(213,963,953)	1,813,600	103.15%
8/10/2000	KO	(4,685,155)	(288,137,033)	3,107,400	150.77%
8/10/2000	MRK	(4,357,165)	(313,171,238)	4,293,200	101.49%
8/10/2000	PG	(2,549,955)	(144,391,206)	1,884,700	135.30%
8/10/2000	XOM	(6,699,652)	(548,534,008)	3,521,700	190.24%
12/14/2000	VZ	(4,059,891)	(231,413,787)	4,024,300	100.88%
2/14/2001	GE	(14,918,417)	(702,806,625)	13,239,700	112.68%
2/14/2001	KO	(3,663,145)	(217,773,970)	2,839,000	129.03%
2/14/2001	VZ	(4,002,926)	(214,356,687)	3,933,800	101.76%
2/14/2001	WFC	(2,505,715)	(127,165,036)	2,266,300	110.56%
2/14/2001	WMT	(6,591,473)	(356,928,263)	5,095,000	129.37%
2/16/2001	AIG	(4,726,135)	(411,173,745)	3,785,300	124.85%
2/16/2001	GE	(20,003,452)	(943,362,796)	16,917,000	118.24%
2/16/2001	KO	(4,900,832)	(291,011,404)	3,817,800	128.37%
2/16/2001	VZ	(5,290,859)	(278,140,458)	4,213,900	125.56%
2/16/2001	WMT	(8,846,272)	(469,737,043)	6,659,400	132.84%
2/16/2001	XOM	(6,770,651)	(572,797,075)	6,740,000	100.45%
4/20/2001	GE	(24,126,336)	(1,160,476,762)	23,271,000	103.68%
4/20/2001	KO	(6,015,647)	(282,254,157)	4,583,600	131.24%
4/20/2001	VZ	(6,611,337)	(350,599,201)	6,341,900	104.25%
4/20/2001	WFC	(4,155,703)	(199,058,174)	3,839,800	108.23%
4/20/2001	WMT	(10,796,008)	(559,017,294)	7,266,200	148.58%
4/20/2001	XOM	(8,471,281)	(721,075,439)	6,083,000	139.26%
7/19/2001	KO	(2,764,645)	(128,196,589)	2,519,200	109.74%
7/20/2001	GE	(12,740,705)	(595,882,773)	11,999,000	106.18%
11/15/2001	AIG	(5,299,294)	(433,747,214)	4,609,700	114.96%
11/15/2001	BMJ	(4,356,080)	(241,413,954)	3,771,900	115.49%
11/15/2001	GE	(22,776,903)	(941,369,401)	16,943,100	134.43%
11/15/2001	JNJ	(6,795,875)	(407,072,913)	6,663,800	101.98%
11/15/2001	KO	(5,384,916)	(270,645,878)	5,026,600	107.13%
11/15/2001	PFE	(14,004,394)	(600,928,547)	9,621,400	145.55%
11/15/2001	VZ	(6,080,536)	(303,905,189)	4,776,500	127.30%



**Split-Strike Conversion IA Business Equity Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Trade Date	Ticker	IA Business Purported Volume <sup>2</sup>	IA Business Purported Value <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude Exceeded
11/15/2001	WMT	(10,209,404)	(570,195,213)	8,452,000	120.79%
2/15/2002	BMJ	(4,483,824)	(204,731,404)	3,479,400	128.87%
2/15/2002	GE	(23,061,501)	(864,114,442)	22,136,400	104.18%
2/15/2002	JNJ	(7,104,728)	(408,806,049)	6,738,700	105.43%
2/15/2002	MDT	(2,771,145)	(134,428,244)	2,588,100	107.07%
2/15/2002	PFE	(14,584,521)	(602,778,253)	10,621,700	137.31%
2/15/2002	SBCXX	(7,610,817)	(284,111,799)	6,415,800	118.63%
2/15/2002	VZ	(6,306,502)	(289,405,377)	4,584,000	137.58%
2/15/2002	WMT	(10,298,835)	(618,136,077)	7,267,800	141.70%
2/15/2002	XOM	(15,922,116)	(623,987,726)	10,500,400	151.63%
3/13/2002	AXP	(4,667,526)	(190,295,035)	4,517,300	103.33%
3/13/2002	DD	(4,832,952)	(229,178,584)	2,287,500	211.28%
3/13/2002	MMMXX	(2,013,730)	(245,070,941)	1,654,200	121.73%
4/10/2002	AIG	(7,119,460)	(532,535,608)	5,302,500	134.27%
4/10/2002	C	(14,200,638)	(689,156,962)	11,430,700	124.23%
4/10/2002	GE	(27,398,813)	(1,018,139,891)	22,682,500	120.79%
4/10/2002	HD	(6,403,860)	(318,143,765)	4,372,900	146.44%
4/10/2002	JNJ	(8,568,010)	(543,297,514)	7,254,400	118.11%
4/10/2002	KO	(6,917,457)	(374,926,169)	4,162,700	166.18%
4/10/2002	PFE	(17,376,534)	(683,071,552)	12,994,200	133.73%
4/10/2002	WMT	(12,367,269)	(748,219,775)	7,116,000	173.80%
4/10/2002	XOM	(18,922,914)	(815,009,906)	10,407,300	181.82%
4/11/2002	PG	(3,577,951)	(329,207,272)	3,310,200	108.09%
4/11/2002	WFC	(4,770,721)	(235,673,617)	4,026,600	118.48%
5/16/2002	KO	(4,379,334)	(248,194,931)	3,840,400	114.03%
5/16/2002	XOM	(9,577,863)	(384,646,978)	7,911,800	121.06%
8/14/2002	KO	(5,065,110)	(261,258,374)	4,740,400	106.85%
8/14/2002	XOM	(13,860,988)	(505,510,232)	11,688,300	118.59%
8/16/2002	AIG	(9,345,356)	(607,915,408)	5,648,500	165.45%
8/16/2002	AXP	(4,718,546)	(173,548,122)	3,456,500	136.51%
8/16/2002	BAC	(5,426,421)	(373,229,236)	5,346,900	101.49%
8/16/2002	BMJ	(6,881,692)	(158,278,916)	6,067,800	113.41%
8/16/2002	DD	(3,369,171)	(138,978,304)	3,015,800	111.72%
8/16/2002	GE	(35,112,755)	(1,107,105,165)	21,838,800	160.78%
8/16/2002	HPQ	(10,684,058)	(161,115,595)	7,750,700	137.85%
8/16/2002	JNJ	(10,302,680)	(569,841,231)	7,837,000	131.46%
8/16/2002	KO	(8,690,422)	(453,553,124)	4,994,700	173.99%
8/16/2002	MDT	(4,220,590)	(173,635,073)	3,109,500	135.73%
8/16/2002	MOXX	(7,536,606)	(383,688,611)	4,961,400	151.90%



**Split-Strike Conversion IA Business Equity Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Trade Date	Ticker	IA Business Purported Volume <sup>2</sup>	IA Business Purported Value <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude Exceeded
8/16/2002	MRK	(7,943,031)	(397,866,423)	4,886,900	162.54%
8/16/2002	ONE	(4,168,574)	(168,452,075)	3,393,900	122.83%
8/16/2002	PFE	(22,059,494)	(730,389,846)	13,835,200	159.44%
8/16/2002	PHAXX	(4,574,985)	(202,031,338)	4,386,300	104.30%
8/16/2002	SBCXX	(12,007,375)	(344,611,663)	7,022,700	170.98%
8/16/2002	TXXX	(13,620,271)	(142,331,832)	12,391,100	109.92%
8/16/2002	USB	(6,879,569)	(151,900,884)	3,191,600	215.55%
8/16/2002	VZ	(9,843,315)	(311,836,219)	8,211,100	119.88%
8/16/2002	WFC	(6,029,324)	(309,786,667)	3,352,600	179.84%
8/16/2002	WMT	(15,675,949)	(842,895,778)	9,243,000	169.60%
8/16/2002	XOM	(23,565,854)	(867,459,086)	11,337,900	207.85%
11/5/2002	TXXX	(15,385,870)	(216,325,332)	12,967,500	118.65%
11/15/2002	JNJ	(7,196,495)	(431,573,805)	6,941,800	103.67%
11/15/2002	PFE	(15,314,093)	(505,977,633)	13,402,800	114.26%
11/15/2002	SBCXX	(8,187,898)	(204,779,329)	7,715,400	106.12%
11/15/2002	XOM	(16,324,090)	(564,326,140)	11,205,400	145.68%
2/19/2003	USB	(2,468,804)	(50,980,803)	2,103,600	117.36%
2/19/2003	WMT	(5,610,743)	(273,635,936)	5,527,700	101.50%
2/21/2003	AIG	(7,874,428)	(399,996,089)	6,308,400	124.82%
2/21/2003	C	(15,379,094)	(513,218,903)	13,312,300	115.53%
2/21/2003	GE	(29,665,280)	(707,716,588)	25,087,600	118.25%
2/21/2003	HPQ	(9,230,666)	(170,028,868)	7,709,800	119.73%
2/21/2003	JNJ	(8,896,500)	(476,600,797)	6,500,900	136.85%
2/21/2003	KO	(7,409,231)	(298,888,379)	5,663,400	130.83%
2/21/2003	MDT	(3,572,833)	(161,992,248)	2,948,900	121.16%
2/21/2003	MRK	(6,676,393)	(361,393,153)	5,035,100	132.60%
2/21/2003	PEP	(5,155,850)	(203,295,166)	4,734,000	108.91%
2/21/2003	PFE	(18,382,887)	(533,557,549)	16,965,300	108.36%
2/21/2003	PG	(3,836,649)	(322,930,746)	3,477,800	110.32%
2/21/2003	USB	(5,817,862)	(122,175,102)	3,552,100	163.79%
2/21/2003	WFC	(5,093,366)	(238,012,993)	4,037,300	126.16%
2/21/2003	WMT	(13,627,213)	(666,920,729)	7,862,600	173.32%
2/21/2003	XOM	(20,142,085)	(688,456,465)	13,791,200	146.05%
3/21/2003	AIG	(11,119,094)	(607,413,606)	9,575,000	116.13%
3/21/2003	GE	(41,693,148)	(1,163,787,718)	39,914,500	104.46%
3/21/2003	JNJ	(12,310,962)	(721,545,483)	8,690,600	141.66%
3/21/2003	KO	(10,169,811)	(429,776,213)	6,841,200	148.66%
3/21/2003	MDT	(5,155,087)	(244,711,980)	3,873,300	133.09%
3/21/2003	MRK	(9,389,104)	(532,277,926)	7,169,600	130.96%



**Split-Strike Conversion IA Business Equity Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Trade Date	Ticker	IA Business Purported Volume <sup>2</sup>	IA Business Purported Value <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude Exceeded
3/21/2003	PEP	(7,327,117)	(303,635,728)	4,842,400	151.31%
3/21/2003	PFE	(26,079,272)	(832,526,365)	25,357,300	102.85%
3/21/2003	PHAXX	(5,517,095)	(245,290,044)	5,448,100	101.27%
3/21/2003	VZ	(11,195,826)	(420,739,141)	8,224,300	136.13%
3/21/2003	WMT	(18,445,326)	(1,007,668,159)	12,771,200	144.43%
3/21/2003	XOM	(28,559,982)	(1,027,302,553)	14,989,000	190.54%
6/20/2003	AIG	(8,755,460)	(507,816,680)	7,320,000	119.61%
6/20/2003	JNJ	(9,916,119)	(540,725,969)	9,784,700	101.34%
6/20/2003	KO	(8,255,044)	(383,859,546)	7,699,500	107.22%
6/20/2003	MRK	(7,577,492)	(476,851,572)	7,513,400	100.85%
6/20/2003	PEP	(5,698,031)	(254,189,163)	5,235,400	108.84%
6/20/2003	WMT	(14,725,739)	(799,754,885)	13,528,800	108.85%
6/20/2003	XOM	(22,593,295)	(833,692,586)	21,228,400	106.43%
8/12/2003	GE	(14,464,302)	(409,918,319)	14,090,900	102.65%
8/12/2003	XOM	(9,753,985)	(358,166,329)	8,645,100	112.83%
8/13/2003	C	(14,818,431)	(673,524,898)	10,095,700	146.78%
8/13/2003	JNJ	(8,601,351)	(441,737,533)	5,934,200	144.95%
8/13/2003	WMT	(12,585,453)	(737,015,426)	9,404,800	133.82%
8/14/2003	AIG	(10,277,234)	(644,724,057)	3,913,900	262.58%
8/14/2003	AOL	(17,996,875)	(278,568,572)	10,473,200	171.84%
8/14/2003	AXP	(5,108,519)	(232,661,171)	3,638,600	140.40%
8/14/2003	BAC	(6,002,457)	(488,676,647)	2,998,500	200.18%
8/14/2003	BMJ	(7,758,481)	(202,888,230)	5,454,700	142.23%
8/14/2003	DD	(3,701,385)	(162,722,742)	2,520,500	146.85%
8/14/2003	GE	(39,636,924)	(1,134,994,260)	19,532,800	202.92%
8/14/2003	HD	(9,163,284)	(303,934,337)	6,320,100	144.99%
8/14/2003	HPQ	(11,972,952)	(254,597,654)	8,042,100	148.88%
8/14/2003	IBM	(6,864,536)	(560,581,910)	4,563,400	150.43%
8/14/2003	JPM	(8,109,693)	(274,918,593)	6,993,400	115.96%
8/14/2003	KO	(9,826,993)	(442,868,396)	3,620,600	271.42%
8/14/2003	MDT	(4,757,307)	(244,852,536)	4,111,800	115.70%
8/14/2003	MO	(8,109,693)	(323,963,177)	6,252,900	129.69%
8/14/2003	MS	(4,205,250)	(204,638,804)	3,550,100	118.45%
8/14/2003	ONE	(4,049,107)	(160,304,146)	2,440,700	165.90%
8/14/2003	PEP	(6,825,814)	(307,256,377)	3,548,400	192.36%
8/14/2003	PG	(5,108,519)	(455,316,208)	2,459,500	207.71%
8/14/2003	SBCXX	(13,182,181)	(303,937,459)	7,604,600	173.34%
8/14/2003	USB	(7,543,202)	(181,330,016)	3,122,600	241.57%
8/14/2003	VZ	(11,110,855)	(397,791,910)	6,284,400	176.80%



**Split-Strike Conversion IA Business Equity Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Trade Date	Ticker	IA Business Purported Volume <sup>2</sup>	IA Business Purported Value <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude Exceeded
8/14/2003	WFC	(6,704,863)	(337,982,791)	4,260,300	157.38%
8/14/2003	WMT	(7,617,701)	(443,959,614)	6,694,500	113.79%
8/14/2003	XOM	(26,748,560)	(985,776,263)	9,592,200	278.86%
9/16/2003	WMT	(6,316,595)	(369,078,646)	6,259,800	100.91%
9/16/2003	XOM	(9,630,103)	(362,862,175)	9,308,800	103.45%
9/18/2003	AIG	(7,643,837)	(463,522,276)	5,499,500	138.99%
9/18/2003	GE	(29,807,817)	(958,917,473)	22,266,400	133.87%
9/18/2003	JNJ	(8,807,201)	(446,965,451)	7,944,300	110.86%
9/18/2003	KO	(7,365,278)	(323,335,704)	5,170,900	142.44%
9/18/2003	MDT	(3,606,760)	(177,921,471)	3,239,900	111.32%
9/18/2003	MRK	(6,666,507)	(357,324,775)	5,403,200	123.38%
9/18/2003	PEP	(5,014,476)	(229,061,264)	3,139,300	159.73%
9/18/2003	PFE	(23,385,731)	(755,359,111)	19,875,400	117.66%
9/18/2003	PG	(4,224,877)	(393,911,211)	3,397,700	124.35%
9/18/2003	USB	(5,588,381)	(137,082,986)	4,983,300	112.14%
9/18/2003	VZ	(8,132,485)	(290,329,715)	6,956,200	116.91%
9/18/2003	WMT	(12,902,538)	(753,766,270)	7,512,100	171.76%
9/18/2003	XOM	(19,796,007)	(731,264,499)	10,825,100	182.87%
11/20/2003	AIG	(9,475,077)	(545,318,483)	5,909,500	160.34%
11/20/2003	BMJ	(6,766,410)	(177,655,143)	4,630,100	146.14%
11/20/2003	C	(18,720,032)	(870,460,040)	15,255,800	122.71%
11/20/2003	GE	(36,065,486)	(1,056,266,087)	24,408,800	147.76%
11/20/2003	HD	(8,364,640)	(297,960,822)	6,785,200	123.28%
11/20/2003	IBM	(6,214,366)	(554,638,793)	5,112,300	121.56%
11/20/2003	JNJ	(10,703,806)	(555,543,953)	6,020,500	177.79%
11/20/2003	KO	(8,898,824)	(415,031,866)	3,693,500	240.93%
11/20/2003	MDT	(4,434,191)	(198,970,649)	3,113,700	142.41%
11/20/2003	MMM	(2,943,974)	(226,843,770)	2,846,000	103.44%
11/20/2003	MRK	(8,016,342)	(367,330,385)	6,648,200	120.58%
11/20/2003	ONE	(4,041,418)	(172,443,393)	1,886,100	214.27%
11/20/2003	PEP	(6,214,366)	(296,981,958)	3,275,600	189.72%
11/20/2003	PFE	(28,194,978)	(963,987,234)	17,815,700	158.26%
11/20/2003	PG	(4,716,584)	(452,047,463)	2,554,800	184.62%
11/20/2003	SBCXX	(11,896,127)	(272,545,861)	8,511,300	139.77%
11/20/2003	TWX	(16,531,630)	(255,889,960)	14,222,100	116.24%
11/20/2003	USB	(6,726,226)	(183,321,813)	3,906,000	172.20%
11/20/2003	VZ	(9,900,555)	(316,172,395)	7,649,700	129.42%
11/20/2003	WFC	(6,025,460)	(341,420,238)	4,375,000	137.72%
11/20/2003	WMT	(15,807,620)	(874,229,887)	8,753,000	180.60%



**Split-Strike Conversion IA Business Equity Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Trade Date	Ticker	IA Business Purported Volume <sup>2</sup>	IA Business Purported Value <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude Exceeded
11/20/2003	XOM	(24,091,954)	(853,206,827)	10,231,400	235.47%
2/17/2004	AIG	(3,879,802)	(292,032,697)	3,420,900	113.41%
2/17/2004	PG	(2,376,700)	(244,443,077)	2,251,300	105.57%
2/17/2004	XOM	(9,833,277)	(416,045,950)	8,597,700	114.37%
2/19/2004	AIG	(7,303,772)	(544,770,239)	5,800,100	125.92%
2/19/2004	C	(14,392,929)	(716,442,475)	13,440,700	107.08%
2/19/2004	PFE	(21,224,732)	(797,601,933)	12,438,300	170.64%
2/20/2004	BMJ	(5,744,656)	(163,594,472)	4,437,600	129.45%
2/20/2004	GE	(29,336,476)	(962,131,976)	17,532,500	167.33%
2/20/2004	JNJ	(8,663,790)	(463,827,262)	7,212,400	120.12%
2/20/2004	MDT	(3,617,173)	(175,120,627)	3,489,100	103.67%
2/20/2004	MO	(6,005,049)	(333,379,126)	5,314,600	112.99%
2/20/2004	MRK	(6,496,717)	(316,631,072)	6,084,100	106.78%
2/20/2004	PEP	(5,021,753)	(259,909,033)	4,818,700	104.21%
2/20/2004	PG	(3,862,996)	(395,392,669)	3,188,200	121.17%
2/20/2004	VZ	(8,172,135)	(306,036,087)	6,603,000	123.76%
2/20/2004	WFC	(5,021,753)	(288,016,935)	4,724,400	106.29%
2/20/2004	XOM	(19,270,925)	(816,473,857)	11,256,400	171.20%
5/20/2004	AIG	(8,900,154)	(623,989,797)	3,829,500	232.41%
5/20/2004	AXP	(4,318,388)	(213,241,999)	3,340,100	129.29%
5/20/2004	BAC	(6,896,030)	(561,819,564)	5,336,700	129.22%
5/20/2004	C	(17,745,009)	(806,865,559)	10,805,200	164.23%
5/20/2004	DIS	(6,872,557)	(159,099,695)	4,194,100	163.86%
5/20/2004	GE	(34,722,162)	(1,053,470,395)	14,329,400	242.31%
5/20/2004	HD	(7,748,994)	(265,635,514)	6,761,300	114.61%
5/20/2004	HPQ	(10,379,546)	(215,998,352)	10,294,500	100.83%
5/20/2004	IBM	(5,797,767)	(507,188,657)	4,032,800	143.77%
5/20/2004	JNJ	(10,088,042)	(551,916,778)	4,560,300	221.21%
5/20/2004	KO	(8,340,783)	(415,120,770)	3,526,700	236.50%
5/20/2004	MDT	(4,022,375)	(196,734,361)	3,094,700	129.98%
5/20/2004	MMM	(2,663,066)	(219,676,314)	2,439,700	109.16%
5/20/2004	MO	(6,981,311)	(343,759,754)	5,003,700	139.52%
5/20/2004	MRK	(7,512,677)	(350,316,129)	5,244,000	143.26%
5/20/2004	ONE	(3,726,644)	(176,791,991)	2,499,000	149.13%
5/20/2004	PEP	(5,797,767)	(311,629,976)	3,876,300	149.57%
5/20/2004	PFE	(25,881,666)	(905,340,677)	14,014,100	184.68%
5/20/2004	PG	(4,318,388)	(461,376,574)	2,720,500	158.74%
5/20/2004	SBCXX	(11,205,454)	(272,292,532)	6,263,700	178.90%
5/20/2004	TWX	(15,497,876)	(252,925,336)	10,357,100	149.64%



**Split-Strike Conversion IA Business Equity Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Trade Date	Ticker	IA Business Purported Volume <sup>2</sup>	IA Business Purported Value <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude Exceeded
5/20/2004	USB	(6,594,502)	(175,875,368)	3,944,300	167.19%
5/20/2004	VZ	(9,429,271)	(338,039,365)	5,020,200	187.83%
5/20/2004	WFC	(5,797,767)	(336,270,486)	4,446,700	130.38%
5/20/2004	WMT	(14,669,809)	(806,692,797)	7,450,000	196.91%
5/20/2004	XOM	(22,183,190)	(950,771,523)	8,332,400	266.23%
6/21/2004	PEP	(1,754,264)	(96,677,489)	1,678,500	104.51%
6/22/2004	KO	(3,631,440)	(185,820,785)	3,597,500	100.94%
6/23/2004	AIG	(9,244,241)	(663,459,177)	4,897,500	188.75%
6/23/2004	AXP	(4,564,494)	(233,473,868)	2,757,700	165.52%
6/23/2004	C	(18,004,354)	(847,284,899)	11,306,600	159.24%
6/23/2004	GE	(35,669,873)	(1,192,800,553)	34,337,700	103.88%
6/23/2004	HD	(7,861,036)	(278,123,454)	7,715,000	101.89%
6/23/2004	IBM	(5,878,514)	(532,534,583)	4,371,700	134.47%
6/23/2004	JNJ	(10,443,003)	(580,630,967)	6,199,300	168.45%
6/23/2004	KO	(8,644,871)	(442,271,600)	3,047,000	283.72%
6/23/2004	MDT	(4,264,807)	(209,018,191)	3,854,500	110.64%
6/23/2004	MRK	(7,821,905)	(373,104,869)	5,957,100	131.30%
6/23/2004	ONE	(3,965,114)	(195,916,283)	2,902,700	136.60%
6/23/2004	PEP	(6,062,942)	(335,947,616)	2,873,400	211.00%
6/23/2004	PFE	(26,688,374)	(932,491,788)	16,174,800	165.00%
6/23/2004	PG	(9,128,979)	(510,401,216)	5,269,600	173.24%
6/23/2004	SBCXX	(11,604,980)	(281,072,616)	8,395,900	138.22%
6/23/2004	TWX	(15,947,020)	(275,883,446)	10,859,900	146.84%
6/23/2004	USB	(6,662,305)	(189,142,839)	4,451,200	149.67%
6/23/2004	VZ	(9,618,712)	(341,464,276)	5,715,400	168.29%
6/23/2004	WFC	(5,878,514)	(345,891,764)	3,348,200	175.57%
6/23/2004	XOM	(22,904,161)	(1,039,161,785)	14,556,800	157.34%
8/20/2004	UTX	(3,354,636)	(314,094,569)	1,481,600	226.42%
9/15/2004	AIG	(4,312,057)	(309,691,934)	4,310,300	100.04%
9/15/2004	BAC	(6,839,835)	(303,415,081)	6,569,700	104.11%
9/15/2004	C	(8,583,863)	(405,072,495)	7,136,300	120.28%
9/15/2004	GE	(17,466,733)	(589,676,906)	12,561,500	139.05%
9/15/2004	JNJ	(4,906,834)	(286,608,174)	4,398,000	111.57%
9/15/2004	PG	(4,285,412)	(242,597,173)	3,681,800	116.39%
9/15/2004	WFC	(2,825,125)	(168,066,686)	2,692,200	104.94%
9/17/2004	AIG	(8,872,645)	(638,031,902)	5,168,300	171.67%
9/17/2004	AXP	(4,290,179)	(220,558,102)	3,806,400	112.71%
9/17/2004	BAC	(13,843,517)	(618,805,210)	9,626,300	143.81%
9/17/2004	C	(17,719,137)	(836,520,458)	17,354,900	102.10%



**Split-Strike Conversion IA Business Equity Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Trade Date	Ticker	IA Business Purported Volume <sup>2</sup>	IA Business Purported Value <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude Exceeded
9/17/2004	GE	(36,023,968)	(1,230,938,987)	29,386,500	122.59%
9/17/2004	JNJ	(10,042,244)	(588,676,343)	6,794,800	147.79%
9/17/2004	JPM	(12,259,468)	(487,068,664)	9,749,500	125.74%
9/17/2004	MDT	(3,997,785)	(199,889,250)	2,816,400	141.95%
9/17/2004	MRK	(7,506,615)	(339,824,461)	6,944,800	108.09%
9/17/2004	MS	(3,677,877)	(192,389,746)	3,534,800	104.05%
9/17/2004	PEP	(5,752,202)	(286,229,572)	5,517,700	104.25%
9/17/2004	PG	(8,855,442)	(502,192,116)	8,065,600	109.79%
9/17/2004	SBCXX	(11,174,156)	(297,344,291)	8,360,700	133.65%
9/17/2004	TWX	(15,726,109)	(265,928,503)	12,596,900	124.84%
9/17/2004	USB	(6,324,175)	(186,373,437)	5,600,000	112.93%
9/17/2004	VZ	(9,457,448)	(383,972,389)	6,950,700	136.06%
9/17/2004	WFC	(5,752,202)	(342,025,931)	3,160,300	182.01%
9/17/2004	XOM	(22,302,607)	(1,080,115,257)	18,812,900	118.55%
11/12/2004	AXP	(2,961,513)	(164,445,283)	2,951,300	100.35%
12/7/2004	AXP	(2,937,140)	(163,539,955)	2,815,000	104.34%
12/7/2004	BAC	(9,595,928)	(443,331,874)	8,284,100	115.84%
12/7/2004	GE	(25,066,886)	(886,365,089)	18,768,100	133.56%
12/7/2004	PEP	(3,916,700)	(198,224,187)	3,099,700	126.36%
12/7/2004	PG	(6,070,899)	(329,831,943)	5,388,800	112.66%
12/7/2004	SBCXX	(7,789,280)	(199,171,890)	7,740,800	100.63%
12/7/2004	VZ	(6,462,567)	(268,584,285)	5,472,500	118.09%
12/7/2004	WFC	(3,916,700)	(243,227,070)	3,212,100	121.94%
12/7/2004	WMT	(9,987,599)	(527,045,599)	9,553,900	104.54%
12/7/2004	XOM	(15,470,979)	(768,288,817)	12,220,100	126.60%
2/15/2005	USB	(4,385,042)	(132,822,934)	3,080,300	142.36%
3/11/2005	GE	(13,792,564)	(496,946,081)	13,175,700	104.68%
3/15/2005	AXP	(4,021,546)	(217,324,346)	3,012,400	133.50%
3/15/2005	BAC	(13,032,559)	(600,816,492)	7,143,800	182.43%
3/15/2005	C	(16,738,232)	(809,986,148)	10,657,500	157.06%
3/15/2005	GE	(33,855,218)	(1,232,329,935)	17,385,000	194.74%
3/15/2005	HPQ	(9,676,313)	(195,461,523)	8,641,200	111.98%
3/15/2005	IBM	(5,305,763)	(489,191,349)	3,663,400	144.83%
3/15/2005	JNJ	(9,579,699)	(649,311,998)	5,020,200	190.82%
3/15/2005	JPM	(11,432,592)	(417,989,476)	8,669,200	131.88%
3/15/2005	KO	(7,769,269)	(331,085,941)	5,208,000	149.18%
3/15/2005	MDT	(3,937,178)	(213,906,881)	3,074,800	128.05%
3/15/2005	MMM	(2,463,623)	(213,029,481)	2,200,700	111.95%
3/15/2005	MO	(6,674,369)	(436,796,276)	4,378,200	152.45%



**Split-Strike Conversion IA Business Equity Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Trade Date	Ticker	IA Business Purported Volume <sup>2</sup>	IA Business Purported Value <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude Exceeded
3/15/2005	MRK	(7,137,448)	(231,324,690)	6,299,700	113.30%
3/15/2005	PEP	(5,390,136)	(284,760,885)	2,725,600	197.76%
3/15/2005	PFE	(24,233,627)	(647,764,850)	19,809,500	122.33%
3/15/2005	PG	(8,232,325)	(439,276,862)	4,682,800	175.80%
3/15/2005	SBCXX	(10,798,421)	(260,349,930)	9,451,000	114.26%
3/15/2005	VZ	(9,011,144)	(325,830,235)	5,838,700	154.33%
3/15/2005	WFC	(5,579,500)	(337,861,823)	3,444,200	162.00%
3/15/2005	XOM	(20,759,636)	(1,283,121,074)	17,577,600	118.10%
6/23/2005	AIG	(9,453,848)	(528,598,645)	8,142,000	116.11%
6/23/2005	BAC	(14,735,030)	(693,745,145)	10,643,100	138.45%
6/23/2005	C	(19,096,924)	(903,342,191)	12,404,500	153.95%
6/23/2005	DIS	(7,425,898)	(197,697,727)	4,352,300	170.62%
6/23/2005	JNJ	(10,679,557)	(704,463,822)	8,939,700	119.46%
6/23/2005	JPM	(12,975,795)	(471,317,587)	10,726,100	120.97%
6/23/2005	KO	(8,228,205)	(357,210,033)	4,705,300	174.87%
6/23/2005	MDT	(4,361,829)	(226,549,179)	3,048,100	143.10%
6/23/2005	MO	(7,615,273)	(511,524,183)	5,158,600	147.62%
6/23/2005	PEP	(6,200,402)	(341,646,980)	3,385,300	183.16%
6/23/2005	PFE	(27,135,958)	(783,583,431)	27,076,600	100.22%
6/23/2005	PG	(9,147,415)	(496,118,204)	6,719,900	136.12%
6/23/2005	SBCXX	(12,011,118)	(285,357,453)	7,562,200	158.83%
6/23/2005	TWX	(16,800,687)	(292,512,492)	16,005,100	104.97%
6/23/2005	USB	(6,759,269)	(197,523,494)	4,092,300	165.17%
6/23/2005	VZ	(10,066,696)	(352,398,678)	7,766,400	129.62%
6/23/2005	WFC	(6,200,402)	(382,056,153)	3,306,700	187.51%
6/23/2005	WMT	(12,316,785)	(599,887,106)	11,188,600	110.08%
6/23/2005	XOM	(23,080,478)	(1,382,459,741)	16,256,200	141.98%
9/26/2005	AIG	(11,239,386)	(682,905,093)	7,431,000	151.25%
9/26/2005	AXP	(5,077,963)	(290,814,941)	4,704,600	107.94%
9/26/2005	BAC	(17,400,810)	(739,534,425)	15,256,600	114.05%
9/26/2005	C	(22,561,187)	(1,024,277,890)	11,282,100	199.97%
9/26/2005	GE	(46,066,664)	(1,545,536,577)	19,493,300	236.32%
9/26/2005	IBM	(7,075,111)	(552,990,676)	5,433,500	130.21%
9/26/2005	JNJ	(12,917,413)	(831,364,701)	5,982,400	215.92%
9/26/2005	JPM	(15,275,738)	(522,124,725)	9,849,600	155.09%
9/26/2005	KO	(9,877,157)	(419,285,315)	7,744,600	127.54%
9/26/2005	MDT	(5,247,960)	(289,897,310)	4,141,500	126.72%
9/26/2005	MO	(9,072,255)	(658,464,268)	7,298,800	124.30%
9/26/2005	MRK	(9,603,436)	(268,320,002)	7,694,000	124.82%



**Split-Strike Conversion IA Business Equity Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Trade Date	Ticker	IA Business Purported Volume <sup>2</sup>	IA Business Purported Value <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude Exceeded
9/26/2005	MS	(4,716,783)	(247,772,611)	4,232,500	111.44%
9/26/2005	PEP	(7,245,105)	(398,698,128)	4,301,700	168.42%
9/26/2005	PFE	(32,346,067)	(814,150,506)	28,879,100	112.01%
9/26/2005	PG	(10,878,198)	(620,383,632)	7,648,300	142.23%
9/26/2005	S	(12,875,337)	(318,149,577)	10,872,100	118.43%
9/26/2005	SBCXX	(14,272,469)	(339,827,487)	8,434,200	169.22%
9/26/2005	TWX	(20,424,880)	(369,077,582)	18,774,900	108.79%
9/26/2005	TYCXX	(8,881,058)	(254,975,175)	5,432,700	163.47%
9/26/2005	VZ	(11,961,765)	(386,723,862)	8,953,900	133.59%
9/26/2005	WFC	(7,436,302)	(438,964,907)	3,574,700	208.03%
9/26/2005	XOM	(27,917,701)	(1,805,437,724)	18,001,200	155.09%
12/13/2005	ABT	(6,682,340)	(264,086,077)	5,569,000	119.99%
12/13/2005	AIG	(10,917,702)	(722,424,341)	7,705,400	141.69%
12/13/2005	BAC	(16,900,931)	(787,245,366)	13,981,800	120.88%
12/13/2005	C	(21,640,464)	(1,073,150,610)	20,669,000	104.70%
12/13/2005	CVX	(9,626,348)	(576,040,664)	7,918,800	121.56%
12/13/2005	GE	(44,236,445)	(1,568,181,975)	25,389,300	174.23%
12/13/2005	JPM	(14,639,159)	(578,246,781)	10,624,800	137.78%
12/13/2005	MDT	(5,086,471)	(286,775,235)	2,621,000	194.07%
12/13/2005	PEP	(7,031,950)	(415,658,565)	3,492,100	201.37%
12/13/2005	PG	(14,608,469)	(855,033,691)	10,105,200	144.56%
12/13/2005	S	(12,316,025)	(309,994,349)	11,577,500	106.38%
12/13/2005	T	(13,901,122)	(347,389,039)	13,201,300	105.30%
12/13/2005	WFC	(7,031,950)	(445,825,630)	3,941,900	178.39%
12/13/2005	XOM	(26,808,453)	(1,597,783,799)	14,867,100	180.32%
3/22/2006	ABT	(5,944,464)	(262,130,114)	4,650,400	127.83%
3/22/2006	AIG	(9,986,269)	(678,167,528)	4,946,500	201.89%
3/22/2006	AXP	(4,741,198)	(254,175,625)	3,542,700	133.83%
3/22/2006	BAC	(18,081,145)	(848,548,135)	11,157,200	162.06%
3/22/2006	C	(19,642,274)	(937,722,161)	13,773,200	142.61%
3/22/2006	CVX	(8,727,591)	(498,258,170)	6,398,500	136.40%
3/22/2006	GE	(40,928,932)	(1,411,638,865)	16,153,000	253.38%
3/22/2006	IBM	(6,177,282)	(522,165,647)	4,968,600	124.33%
3/22/2006	JNJ	(11,599,964)	(706,440,479)	7,066,500	164.15%
3/22/2006	JPM	(13,671,532)	(572,475,620)	13,516,100	101.15%
3/22/2006	MDT	(4,650,453)	(249,808,944)	2,868,000	162.15%
3/22/2006	MO	(8,124,173)	(596,639,265)	6,128,100	132.57%
3/22/2006	MRK	(8,451,137)	(306,111,333)	6,214,200	136.00%
3/22/2006	PEP	(6,479,074)	(387,707,788)	2,094,300	309.37%



**Split-Strike Conversion IA Business Equity Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Trade Date	Ticker	IA Business Purported Volume <sup>2</sup>	IA Business Purported Value <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude Exceeded
3/22/2006	PFE	(28,661,282)	(757,517,683)	22,609,900	126.76%
3/22/2006	PG	(13,101,618)	(778,236,109)	5,850,200	223.95%
3/22/2006	S	(11,545,336)	(301,564,176)	8,722,400	132.36%
3/22/2006	TWX	(18,106,332)	(309,799,341)	16,276,200	111.24%
3/22/2006	TYCXX	(7,256,243)	(197,091,094)	6,722,900	107.93%
3/22/2006	UPS	(4,319,364)	(340,001,480)	2,283,200	189.18%
3/22/2006	VZ	(11,048,448)	(383,783,805)	9,297,800	118.83%
3/22/2006	WFC	(6,481,148)	(423,931,891)	3,719,100	174.27%
3/22/2006	WMT	(9,739,165)	(468,648,620)	9,027,400	107.88%
3/22/2006	XOM	(24,022,451)	(1,471,739,498)	16,101,600	149.19%
3/24/2006	GE	(15,660,395)	(533,393,054)	14,482,600	108.13%
3/24/2006	PEP	(2,435,201)	(144,480,475)	2,180,800	111.67%
5/16/2006	S	(22,000,182)	(543,844,499)	6,936,000	317.19%
6/12/2006	UPS	(1,711,635)	(135,338,977)	1,624,400	105.37%
9/20/2006	AIG	(6,207,274)	(406,950,993)	5,516,200	112.53%
9/20/2006	GE	(24,830,065)	(865,578,128)	24,666,500	100.66%
9/20/2006	JNJ	(6,959,959)	(447,597,163)	6,282,100	110.79%
9/20/2006	KO	(4,890,785)	(217,690,648)	4,144,100	118.02%
9/20/2006	PEP	(3,950,257)	(257,084,818)	3,859,300	102.36%
9/20/2006	PG	(7,712,386)	(472,308,584)	6,997,800	110.21%
9/20/2006	WFC	(7,900,499)	(285,052,033)	7,031,200	112.36%
9/21/2006	WFC	(6,649,253)	(241,966,403)	6,262,000	106.18%
9/22/2006	ABT	(2,974,735)	(142,965,851)	2,912,300	102.14%
9/22/2006	AIG	(5,074,568)	(331,673,854)	4,435,100	114.42%
9/22/2006	GE	(20,398,786)	(700,902,368)	17,535,500	116.33%
9/22/2006	JNJ	(5,774,450)	(369,333,912)	5,604,800	103.03%
9/22/2006	JPM	(6,824,366)	(319,516,911)	6,046,700	112.86%
9/22/2006	USB	(3,497,540)	(115,873,571)	3,347,700	104.48%
9/22/2006	WFC	(6,649,253)	(240,570,060)	3,550,500	187.28%
11/16/2006	VZ	(21,882,123)	(785,789,222)	10,884,500	201.04%
12/18/2006	PEP	(3,526,071)	(222,743,672)	3,102,600	113.65%
12/18/2006	PG	(6,875,849)	(440,606,451)	5,769,300	119.18%
12/18/2006	UPS	(2,291,961)	(175,543,223)	1,785,600	128.36%
12/20/2006	BAC	(10,564,742)	(567,115,443)	9,153,600	115.42%
12/20/2006	JPM	(8,122,116)	(391,973,413)	6,046,000	134.34%
12/20/2006	PEP	(3,882,927)	(245,789,368)	3,539,600	109.70%
12/20/2006	PG	(7,399,501)	(476,157,983)	4,525,700	163.50%
12/20/2006	WB	(4,524,474)	(259,704,903)	3,599,800	125.69%
12/20/2006	WFC	(7,830,941)	(280,974,250)	6,762,800	115.79%



**Split-Strike Conversion IA Business Equity Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Trade Date	Ticker	IA Business Purported Volume <sup>2</sup>	IA Business Purported Value <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude Exceeded
12/21/2006	WFC	(5,731,527)	(205,933,856)	5,553,400	103.21%
12/22/2006	GE	(15,584,007)	(588,919,708)	15,578,900	100.03%
12/22/2006	PG	(4,802,821)	(307,764,858)	4,390,700	109.39%
12/22/2006	WFC	(5,082,847)	(182,372,635)	4,564,000	111.37%
6/18/2007	PEP	(3,669,364)	(244,893,442)	3,514,280	104.41%
11/26/2007	ABT	(4,471,770)	(247,691,437)	4,365,120	102.44%
5/21/2008	ABT	(9,232,441)	(507,694,076)	5,149,585	179.29%
5/21/2008	CMCSA	(16,748,333)	(367,795,265)	15,714,909	106.58%
5/21/2008	JNJ	(16,743,081)	(1,112,245,503)	11,217,989	149.25%
5/21/2008	MRK	(12,790,986)	(510,618,548)	12,782,491	100.07%
5/21/2008	PEP	(9,740,816)	(658,773,851)	6,132,309	158.84%
5/21/2008	PG	(18,268,196)	(1,202,780,703)	11,650,262	156.81%
5/21/2008	PM	(12,479,412)	(659,664,099)	6,785,687	183.91%
5/21/2008	T	(35,434,487)	(1,395,767,298)	18,176,268	194.95%
5/21/2008	VZ	(16,743,081)	(634,565,402)	15,998,740	104.65%

1. The Analyzed Time Period consists of January 2000 through November 2008.
2. IA Business Purported Volume and Value based on Settled Cash (SETCSH17).
3. Actual Market Volume as reported by Bloomberg.